



New York State Teachers' Retirement System

07/31/2020



New York State Teachers' Retirement System

Holding Details | 07/31/2020

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
(154,204.40)	Canadian Dollar	\$ (115,120.87)	1.00	(154,204.40)	\$ (115,120.87)	(0.2 %)	Canada	Cash & Equivalents	Cash & Equivalents
907,000.00	Dividend Accrual-JPY	\$ 8,435.25	1.00	907,000.00	\$ 8,578.45	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
2,915,614.90	United States Dollar	\$ 2,915,614.90		2,915,614.90	\$ 2,915,614.90	4.2 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,808,929.28			\$ 2,809,072.49	4.1 %			
Equity									
181,400.00	ASICS Corporation	\$ 2,056,754.76	1,170.00	212,238,000.00	\$ 2,007,358.37	2.9 %	Japan	Consumer Discretionary	Consumer Durables & Apparel
22,594.00	Baidu Inc (ADR)	\$ 2,779,777.77	119.40	2,697,723.60	\$ 2,697,723.60	3.9 %	China	Communication Services	Media & Entertainment
832,296.00	Becle SAB de CV	\$ 1,595,708.60	44.59	37,112,078.64	\$ 1,672,317.89	2.4 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
35,446.00	Booz Allen Hamilton Holdings	\$ 2,796,456.81	81.76	2,898,064.96	\$ 2,898,064.96	4.2 %	United States	Information Technology	Software & Services
81,764.00	Borgwarner Inc.	\$ 2,802,869.92	36.60	2,992,562.40	\$ 2,992,562.40	4.4 %	United States	Consumer Discretionary	Automobiles & Components
116,577.00	Bureau Veritas SA	\$ 2,559,033.92	18.53	2,159,588.93	\$ 2,553,713.90	3.7 %	France	Industrials	Commercial & Professional Services
907,900.00	ConvaTec Group PLC	\$ 2,308,514.41	2.03	1,846,668.60	\$ 2,423,752.54	3.5 %	United Kingdom	Health Care	Health Care Equipment & Services
184,600.00	DBS Group Holdings Ltd	\$ 2,791,506.87	19.77	3,649,542.00	\$ 2,661,373.88	3.9 %	Singapore	Financials	Banks
44,500.00	DKSH Holding AG	\$ 2,820,257.30	58.55	2,605,475.00	\$ 2,864,103.55	4.2 %	Switzerland	Industrials	Commercial & Professional Services
746,295.00	DS Smith PLC	\$ 3,070,778.23	2.61	1,949,322.54	\$ 2,558,485.83	3.7 %	United Kingdom	Materials	Materials
22,123.00	Expedia Group Inc.	\$ 1,841,107.93	81.01	1,792,184.23	\$ 1,792,184.23	2.6 %	United States	Consumer Discretionary	Retailing
200,104.00	Galp Energia SA	\$ 2,417,544.93	8.90	1,780,925.60	\$ 2,105,944.52	3.1 %	Portugal	Energy	Energy
78,823.00	GlaxoSmithKline PLC (ADR)	\$ 3,249,084.06	40.32	3,178,143.36	\$ 3,178,143.36	4.6 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
51,428.00	Hain Celestial Group Inc.	\$ 1,654,438.76	33.98	1,747,523.44	\$ 1,747,523.44	2.5 %	United States	Consumer Staples	Food, Beverage & Tobacco



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56,933.00	HeidelbergCement AG	\$ 3,097,026.87	47.20	2,687,237.60	\$ 3,177,658.46	4.6 %	Germany	Materials	Materials
147,915.00	ICICI Bank Ltd (ADR)	\$ 1,420,015.05	9.39	1,388,921.85	\$ 1,388,921.85	2.0 %	India	Financials	Banks
221,359.00	Interpublic Group of Companies Inc.	\$ 3,707,763.25	18.05	3,995,529.95	\$ 3,995,529.95	5.8 %	United States	Communication Services	Media & Entertainment
100,500.00	Makita Corp	\$ 3,666,682.26	4,035.00	405,517,500.00	\$ 3,835,406.22	5.6 %	Japan	Industrials	Capital Goods
861,100.00	Malaysia Airports Holdings Berhad	\$ 1,090,214.47	5.28	4,546,608.00	\$ 1,072,313.21	1.6 %	Malaysia	Industrials	Transportation
9,027.00	Merck KGaA	\$ 1,029,513.46	108.05	975,367.35	\$ 1,153,371.89	1.7 %	Germany	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
36,600.00	Murata Manufacturing Co Ltd	\$ 2,189,939.66	6,609.00	241,889,400.00	\$ 2,287,802.89	3.3 %	Japan	Information Technology	Technology Hardware & Equipment
105,655.00	Nutrien Ltd	\$ 3,743,636.29	43.62	4,608,671.10	\$ 3,440,590.59	5.0 %	Canada	Materials	Materials
40,238.00	Oracle Corp	\$ 2,220,254.96	55.45	2,231,197.10	\$ 2,231,197.10	3.3 %	United States	Information Technology	Software & Services
181,200.00	Santen Pharmaceutical Co Ltd.	\$ 3,441,096.40	1,780.00	322,536,000.00	\$ 3,050,562.75	4.4 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
21,133.00	Schneider Electric SE	\$ 2,277,305.39	98.24	2,076,105.92	\$ 2,454,995.25	3.6 %	France	Industrials	Capital Goods
177,000.00	Weir Group PLC	\$ 2,317,588.08	11.97	2,117,805.00	\$ 2,779,619.06	4.0 %	United Kingdom	Industrials	Capital Goods
10,900.00	Woodward Inc.	\$ 845,840.00	74.94	816,846.00	\$ 816,846.00	1.2 %	United States	Industrials	Capital Goods
Sub Total		\$ 65,790,710.43			\$ 65,838,067.71	95.9 %			
Total Portfolio		\$ 68,599,639.71			\$ 68,647,140.20	100.0 %			



New York State Teachers' Retirement System

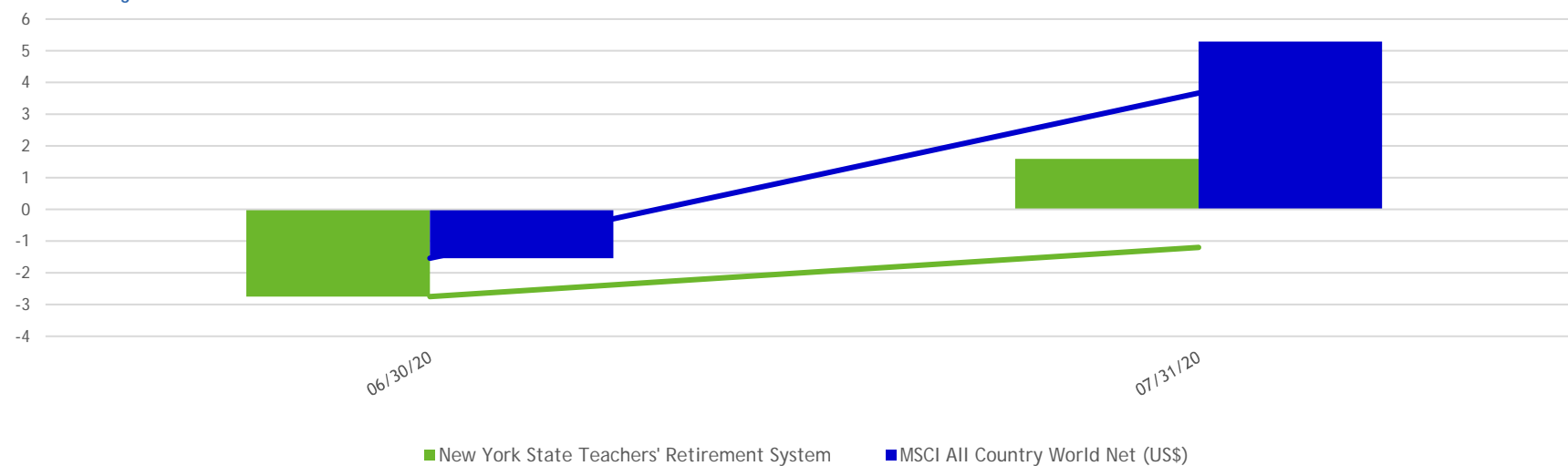
Performance Overview | 07/31/2020

Performance

	Month to Date	Quarter to Date	Since Inception Cumulative
Total Portfolio	1.59 %	1.59 %	(1.20 %)
MSCI All Country World Net (US\$)	5.29 %	5.29 %	3.67 %

Returns over one year are annualized. Inception for performance is 06/23/20.

Time Weighted Return



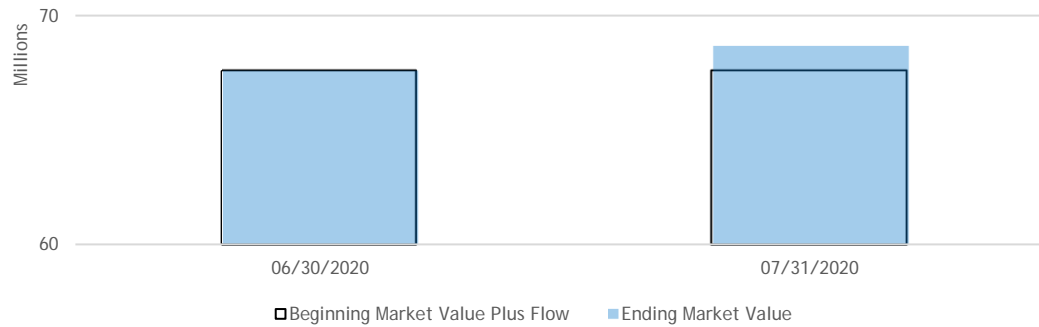
Performance is gross of fees



New York State Teachers' Retirement System

Portfolio Overview | 07/31/2020

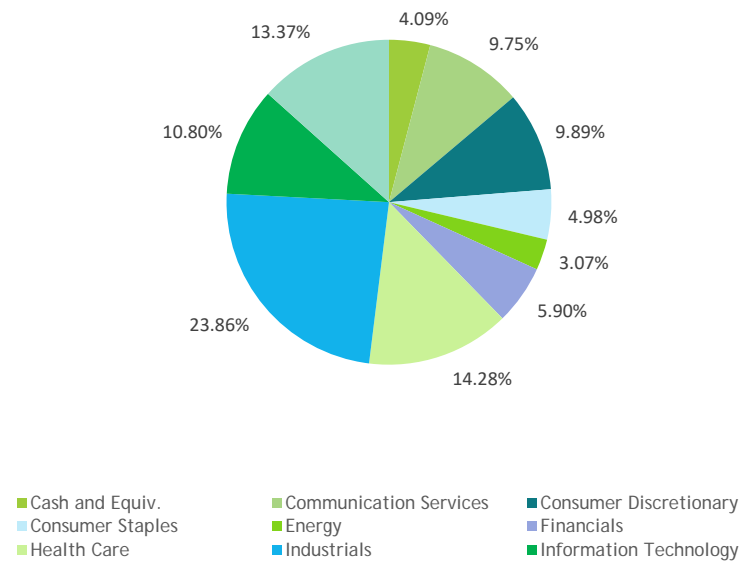
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	67,569,716.37
Net Contributions / Withdrawals	0.00
Realized Gains	46,099.08
Unrealized Gains	1,013,018.02
Income Received	18,306.73
Ending Value	68,647,140.20

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,809,072.49	4.09 %	0.00 %
Communication Services	\$ 6,693,253.55	9.75 %	0.05 %
Consumer Discretionary	\$ 6,792,105.00	9.89 %	0.01 %
Consumer Staples	\$ 3,419,841.33	4.98 %	0.00 %
Energy	\$ 2,105,944.52	3.07 %	0.00 %
Financials	\$ 4,050,295.73	5.90 %	0.04 %
Health Care	\$ 9,805,830.54	14.28 %	0.23 %
Industrials	\$ 16,376,997.20	23.86 %	0.09 %
Information Technology	\$ 7,417,064.95	10.80 %	0.03 %
Materials	\$ 9,176,734.89	13.37 %	2.07 %
Total	\$ 68,647,140.20	100.00 %	2.52 %



New York State Teachers' Retirement System

Transaction Details | 06/30/20 - 07/31/20

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	Becle SAB de CV	06/30/2020	07/02/2020		\$ 10,537.51
by	DBS Group Holdings Ltd	06/30/2020	07/02/2020	8,800	\$ 131,511.82
dv	ASICS Corporation	07/01/2020	09/30/2020		\$ 8,435.25
in	United States Dollar	07/01/2020	07/01/2020	59	\$ 58.67
by	Singapore Dollar	07/02/2020	07/02/2020	183,466	\$ 131,356.46
wd	Dividend Accrual-MXN	07/02/2020	07/02/2020	243,490	\$ 10,537.51
by	DS Smith PLC	07/02/2020	07/06/2020	18,125	\$ 67,826.25
by	ConvaTec Group PLC	07/02/2020	07/06/2020	2,244	\$ 5,628.32
by	DS Smith PLC	07/02/2020	07/06/2020	4,875	\$ 18,209.00
by	ConvaTec Group PLC	07/02/2020	07/06/2020	1,179	\$ 2,959.19
by	ConvaTec Group PLC	07/03/2020	07/07/2020	1,597	\$ 3,990.66
by	ConvaTec Group PLC	07/03/2020	07/07/2020	561	\$ 1,394.86
by	ConvaTec Group PLC	07/03/2020	07/07/2020	2,157	\$ 5,367.23
by	ConvaTec Group PLC	07/06/2020	07/08/2020	1,294	\$ 3,227.68
by	ConvaTec Group PLC	07/06/2020	07/08/2020	1,079	\$ 2,689.26
sl	Mexican Peso	07/06/2020	07/06/2020	243,490	\$ 10,836.04
by	British Pound	07/06/2020	07/06/2020	14,607	\$ 18,223.61
by	British Pound	07/06/2020	07/06/2020	4,515	\$ 5,635.10
by	British Pound	07/06/2020	07/06/2020	2,374	\$ 2,961.57
by	British Pound	07/06/2020	07/06/2020	54,409	\$ 67,907.86
by	British Pound	07/07/2020	07/07/2020	1,119	\$ 1,400.50
by	British Pound	07/07/2020	07/07/2020	3,201	\$ 3,991.78
by	British Pound	07/07/2020	07/07/2020	4,305	\$ 5,388.93
by	ConvaTec Group PLC	07/07/2020	07/09/2020	2,158	\$ 5,290.58
by	ConvaTec Group PLC	07/07/2020	07/09/2020	2,157	\$ 5,288.13
by	ConvaTec Group PLC	07/07/2020	07/09/2020	1,726	\$ 4,235.84
by	ConvaTec Group PLC	07/07/2020	07/09/2020	1,079	\$ 2,668.50
by	ConvaTec Group PLC	07/07/2020	07/09/2020	837	\$ 2,054.19
by	Expedia Group Inc.	07/07/2020	07/09/2020	1,300	\$ 109,526.17
by	Booz Allen Hamilton Holdings	07/08/2020	07/10/2020	853	\$ 64,028.91



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by	Booz Allen Hamilton Holdings	07/08/2020	07/10/2020	1,066	\$ 80,323.10
by	Booz Allen Hamilton Holdings	07/08/2020	07/10/2020	730	\$ 55,056.75
by	DS Smith PLC	07/08/2020	07/10/2020	8,228	\$ 29,122.26
by	ConvaTec Group PLC	07/08/2020	07/10/2020	1,079	\$ 2,676.64
by	ConvaTec Group PLC	07/08/2020	07/10/2020	1,537	\$ 3,771.68
by	DS Smith PLC	07/08/2020	07/10/2020	9,314	\$ 33,248.97
by	DS Smith PLC	07/08/2020	07/10/2020	12,458	\$ 44,568.18
by	British Pound	07/08/2020	07/08/2020	2,580	\$ 3,224.33
by	British Pound	07/08/2020	07/08/2020	2,150	\$ 2,686.90
by	DBS Group Holdings Ltd	07/08/2020	07/13/2020	7,800	\$ 122,166.67
by	British Pound	07/09/2020	07/09/2020	4,205	\$ 5,282.24
by	British Pound	07/09/2020	07/09/2020	4,207	\$ 5,284.69
by	British Pound	07/09/2020	07/09/2020	2,122	\$ 2,668.50
by	British Pound	07/09/2020	07/09/2020	3,368	\$ 4,239.21
by	British Pound	07/09/2020	07/09/2020	1,634	\$ 2,054.19
by	ConvaTec Group PLC	07/09/2020	07/13/2020	1,079	\$ 2,649.14
by	ConvaTec Group PLC	07/09/2020	07/13/2020	1,079	\$ 2,642.32
by	Booz Allen Hamilton Holdings	07/09/2020	07/13/2020	351	\$ 26,388.36
by	ConvaTec Group PLC	07/10/2020	07/14/2020	1,295	\$ 3,165.36
by	ConvaTec Group PLC	07/10/2020	07/14/2020	863	\$ 2,080.85
by	British Pound	07/10/2020	07/10/2020	26,401	\$ 33,278.01
by	British Pound	07/10/2020	07/10/2020	35,388	\$ 44,607.10
by	British Pound	07/10/2020	07/10/2020	2,995	\$ 3,774.97
by	British Pound	07/10/2020	07/10/2020	23,124	\$ 29,041.33
by	British Pound	07/10/2020	07/10/2020	2,125	\$ 2,677.92
by	British Pound	07/13/2020	07/13/2020	2,094	\$ 2,644.31
by	British Pound	07/13/2020	07/13/2020	2,100	\$ 2,660.38
by	Singapore Dollar	07/13/2020	07/13/2020	170,166	\$ 122,044.01
by	British Pound	07/14/2020	07/14/2020	2,500	\$ 3,166.11
by	British Pound	07/14/2020	07/14/2020	1,644	\$ 2,077.56



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by	Becle SAB de CV	07/14/2020	07/16/2020	1,667	\$ 2,954.57
by	ConvaTec Group PLC	07/14/2020	07/16/2020	38,000	\$ 91,173.21
dv	Oracle Corp	07/14/2020	07/28/2020		\$ 9,657.12
by	Baidu Inc (ADR)	07/14/2020	07/16/2020	1,000	\$ 124,398.00
by	Booz Allen Hamilton Holdings	07/14/2020	07/16/2020	990	\$ 70,591.06
by	Booz Allen Hamilton Holdings	07/14/2020	07/16/2020	580	\$ 41,859.53
by	Booz Allen Hamilton Holdings	07/15/2020	07/17/2020	589	\$ 42,751.27
by	Booz Allen Hamilton Holdings	07/15/2020	07/17/2020	641	\$ 46,445.97
sl	Schneider Electric SE	07/15/2020	07/17/2020	2,159	\$ 247,860.36
sl	Schneider Electric SE	07/15/2020	07/17/2020	3,441	\$ 395,338.60
by	Becle SAB de CV	07/15/2020	07/17/2020	4,288	\$ 7,697.76
by	Becle SAB de CV	07/16/2020	07/20/2020	36,045	\$ 64,487.64
by	Malaysia Airports Holdings Berhad	07/16/2020	07/20/2020	17,124	\$ 20,203.95
by	British Pound	07/16/2020	07/16/2020	72,770	\$ 91,333.30
by	Mexican Peso	07/16/2020	07/16/2020	66,891	\$ 3,005.94
by	Mexican Peso	07/17/2020	07/17/2020	171,506	\$ 7,686.10
wd	Dividend Accrual-CAD	07/17/2020	07/17/2020	62,648	\$ 46,125.45
sl	Euro	07/17/2020	07/17/2020	346,242	\$ 394,784.62
sl	Euro	07/17/2020	07/17/2020	217,079	\$ 247,513.03
by	Malaysia Airports Holdings Berhad	07/17/2020	07/21/2020	30,488	\$ 36,189.01
sl	Schneider Electric SE	07/17/2020	07/21/2020	1,700	\$ 195,820.12
dv	Nutrien Ltd	07/17/2020	07/17/2020		\$ (45,969.75)
dv	Nutrien Ltd	07/17/2020	07/17/2020		\$ 46,125.45
by	Malaysia Airports Holdings Berhad	07/20/2020	07/22/2020	27,388	\$ 33,063.51
sl	Canadian Dollar	07/20/2020	07/20/2020	62,648	\$ 46,111.87
by	Mexican Peso	07/20/2020	07/20/2020	1,438,332	\$ 64,081.25
by	Malaysian Ringgit	07/20/2020	07/20/2020	86,281	\$ 20,232.38
by	Malaysian Ringgit	07/21/2020	07/21/2020	154,328	\$ 36,229.02
sl	Euro	07/21/2020	07/21/2020	171,441	\$ 195,761.83
by	Malaysian Ringgit	07/22/2020	07/22/2020	140,933	\$ 33,125.69



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sl	Borgwarner Inc.	07/24/2020	07/28/2020	2,065	\$ 79,084.65
sl	Borgwarner Inc.	07/24/2020	07/28/2020	1,985	\$ 76,139.34
sl	Borgwarner Inc.	07/24/2020	07/28/2020	1,770	\$ 67,884.89
sl	Borgwarner Inc.	07/27/2020	07/29/2020	180	\$ 6,901.99
by	DBS Group Holdings Ltd	07/27/2020	07/29/2020	5,200	\$ 78,331.48
wd	Dividend Accrual-USD	07/28/2020	07/28/2020	9,657	\$ 9,657.12
by	Singapore Dollar	07/29/2020	07/29/2020	107,964	\$ 78,303.08
by	Nutrien Ltd	07/31/2020	08/05/2020	3,500	\$ 115,120.87